# CALIFORNIA PUBLIC EMPLOYEES' RETIREMENT SYSTEM

### **BOARD OF ADMINISTRATION**

### **INVESTMENT COMMITTEE**

November 13, 2007

### **Supplemental Reporting Document**

(September 2007 Reporting Period)

## Supplemental Reporting Document Table of Contents

# November 2007 Investment Committee Meeting (September 2007 Reporting Period)

#### Chief Investment Officer's/Assistant Executive Officer's Report

Asset Allocation

Performance

California Investments

Disclosure of Closed Session Action Items

#### **Activity Reports**

Alternative Investment Management Program

Risk Managed Absolute Return Strategies Program

Real Estate Opportunistic Program

#### **Quarterly Reports**

Proxy Voting

Internally Managed Domestic Fixed Income

Internally Managed Short-Term Fund

Internally Managed Dollar Denominated Limited Duration Funds

Member Home Loan Program

Public Records Act Requests

Real Estate

#### **Investment Transactions**

#### **Public Employees Retirement Fund**

**Fixed Income Transactions** 

Internal Domestic

External International and High Yield

Member Home Loan Program

High Yield Performance

**Equity Summary and Transactions** 

Internal Domestic and International

**Corporate Actions** 

**External Domestic** 

External International

#### Internal Programs

Real Estate Equity Transactions

AIM Program Transactions

AIM Program Items Completed Under Delegation of Authority

Internally Managed Derivative Transactions Summary

Risk Managed Absolute Return Strategies Program Transactions

Risk Managed Absolute Return Strategies Program Items Completed

**Under Delegation of Authority** 

#### **Affiliate Funds**

Annuitants' Health Care

Judges' Retirement

Judges II Retirement

Legislators' Retirement

Long Term Care

Public Employees' Medical & Hospital Care Act Contingency Reserve

Supplemental Contribution

Volunteer Firefighters Length of Service Award